

3. Attached as Exhibit 2 is a true and correct copy of the deposition transcript of Dr. Stephen D. Prowse, dated March 5, 2010.

4. Attached as Exhibit 3 is a true and correct copy of *Multiple Regression in Legal Proceedings* by Franklin M. Fisher, 80 Columbia Law Review 702 (May 1980).

5. Attached as Exhibit 4 is a true and correct copy of *What Happened in Hazelwood: Statistics, Employment Discrimination, and the 80% Rule* by Paul Meier, et al., American Bar Foundation Research Journal (1984).

6. Attached as Exhibit 5 is a true and correct copy of *Event Studies in Economics and Finance* by A. Craig MacKinlay, Journal of Economic Literature (March 1997).

7. Attached as Exhibit 6 is a true and correct copy of the Expert Report of Dr. Stephen D. Prowse and Tsvetan N. Beloreshki, dated November 24, 2009.

8. Attached as Exhibit 7 is a true and correct copy of the Sur-Rebuttal Expert Report of Dr. Stephen D. Prowse and Tsvetan N. Beloreshki, dated March 8, 2010.

9. Attached as Exhibit 8 is a true and correct copy of *Short Selling and the News: A Preliminary Report on an Empirical Study* by Merritt B. Fox, Lawrence R. Glosten and Paul Tetlock, Columbia Law School Working Paper No. 364 (March 26, 2010).

10. Attached as Exhibit 9 is a true and correct copy of *Unshackling Short Sellers: The Repeal of the Uptick Rule* by Ekkehart Boehmer, Charles M. Jones and Xiaoyan Zhang, Presented at the Western Finance Association meetings (November 2008).

11. Attached as Exhibit 10 is a true and correct copy of *Shackling Short Sellers: The 2008 Shorting Ban* by Ekkehart Boehmer, Charles M. Jones and Xiaoyan Zhang, University of Michigan (November 18, 2008).

12. Attached as Exhibit 11 is a true and correct copy of *Does Algorithmic Trading Improve Liquidity?* by Terrence Hendershott, Charles M. Jones and Albert J. Menkveld, Journal of Finance (forthcoming).

13. Attached as Exhibit 12 is a true and correct copy of *Sixteenths: Direct Evidence on Institutional Execution Costs*, by Charles M. Jones and Marc L. Lipson, Journal Financial Economics (February 2000).

14. Attached as Exhibit 13 is a true and correct copy of *Market Microstructure: A Survey* by Ananth Madhavan, Journal of Financial Markets 3 (2000).

15. Attached as Exhibit 14 is a true and correct copy of *An Empirical Analysis of Illegal Insider Trading* by Lisa K. Meulbroek, Journal of Finance vol. 47, no. 5 (December 1992).

16. Attached as Exhibit 15 is a true and correct copy of excerpts from *Statistical Methods for Meta-Analysis* by Larry V. Hedges and Ingram Olkin, San Diego: Academic Press (1985).

17. Attached as Exhibit 16 is a true and correct copy of excerpts from *A Guide to Econometrics* by Peter Kennedy, The MIT Press (1998).

18. Attached as Exhibit 17 is a true and correct copy of *The Bonferroni and Šidák Corrections for Multiple Comparisons* by Herve Abdi, Encyclopedia of Measurement and Statistics (2007).

19. Attached as Exhibit 18 is a true and correct copy of the deposition transcript of Tsvetan N. Beloreshki, dated March 2, 2010.

20. Attached as Exhibit 19 is a true and correct copy of *Toxic Finance* by Tsvetan N. Beloreshki, *The Economist*, dated September 4, 2003.

21. Attached as Exhibit 20 is a true and correct copy of the SEC's Memorandum of Law In Support of its Motion *In Limine* To Exclude Badian's Experts Dr. Stephen D. Prowse and Tsvetan N. Beloreshki, excluding sections which referenced the SEC's Statement of Facts In Support of Its Two *Daubert* Motions *In Limine* or the Supplemental Report of Lawrence Glosten and Charles Jones. The Statement of Facts and Supplemental Report were stricken by the Court on December 1, 2010.

I declare under the penalty of perjury under the laws of the United States that the foregoing is true and correct.

Dated: New York, New York
December 6, 2010

_____/s/
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